• **EXAM 2: Thursday April 18 in class**

• The exam will cover Sections 5-10 in Rosenthal (which correspond to parts of Sections 6-9, 14, 20-23 and 25 in Billingsley).

• The best practice to study for the exam is to review your class notes, examples, and homework assignments.

• **Topics to study:**

1. Distributions of random variables
2. Types of convergence (almost surely, in probability, in distribution/weak convergence)
3. Laws of large numbers (strong vs. weak)
4. Discrete Markov chains
5. Limit theorems (e.g. monotone, bounded, dominated, and uniformly integrable convergence theorems)
6. Large deviation theory